

Download New Introduction To Multiple Time Series Analysis

New introduction to multiple time series analysis It provides a detailed introduction to the main steps of analyzing multiple time series, model specification, estimation, model checking, and for using the models for economic analysis and forecasting. The book now includes new chapters on cointegration analysis, structural vector autoregressions, cointegrated VARMA processes and multivariate ARCH models. The book bridges the gap to the difficult technical literature on the topic. It is accessible to graduate students in business and ...Preface
When I worked on my Introduction to Multiple Time Series Analysis (Lütkepohl (1991)), a suitable textbook for this field was not available. This reference work and graduate level textbook considers a wide range of models and methods for analyzing and forecasting multiple time series.